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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2020

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
On											
Foreign Exchange Future											
<b>Total</b>											
<b>Total</b>											
<b>Total Futures</b>											
<b>Total Options</b>											
<b>Grand Total:</b>											

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